



Backtest #36898 · LPG · EVO_GG1RSISNIP_v257

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v257 strategy on LPG delivered a 34.46% ROI with a 66.7% win rate, yet the sample size of only three trades renders statistical significance negligible. While the 0.99 Sharpe ratio suggests favorable risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility exposure during adverse price swings. The positive outcome relies heavily on specific market conditions rather than robust pattern recognition, making the performance largely anecdotal. We must expand the testing window or adjust parameters to validate edge before deploying capital.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13